Amendments to the Claims:

This listing of claims will replace all prior versions, and listings, of claims in the application:

Listing of Claims:

1. (Currently amended) ~~In a data processing system comprising a processor and data storage means for storing data representative of the price evolution of a plurality of stock options over a time period, a~~ A method for analyzing the characteristics of sub-time periods of the time period where a change of trend of the price evolution of a plurality of stock options occurs, the method comprising the steps of:

a.   for each sub-time period, aggregating data associated with each stock option by creating a standard description of the stock option's price;

b.   for each sub-time period, converting the standard description of each stock option's price into a candlestick pattern chosen among a predetermined typology of a plurality of candlestick patterns;

c.   for each sub-time period and for each stock option, comparing the standard description of the current sub-time period to the standard description of the previous sub-time period, and allocating a comparison code, the comparison code being chosen among a predetermined typology of a plurality of comparison codes;

- 2 -

d.   using each standard description created in step (a) for marking each sub-time

period of each stock option with a trend indicator; and

e.   applying an exploratory data analysis method on the results obtained in steps (b),

(c) and (d) for each stock option to determine a set of characteristics of the sub-time periods for

the plurality of stock options.

2. (Original) The method of claim 1 further comprising a first step before step (a) of

collecting data at regular time intervals over the time period.

3. (Original) The method of claim 1 wherein the standard description comprises a set of

price values (open, close, low, high) describing the price evolution of each stock option within

the sub-time period.

4. (Original) The method of claim 1 wherein the sub-time period is one day.

5. (Original) The method of claim 1 wherein steps (b), (c) and (d) are processed

simultaneously.

6. (Original) The method of claim 1 wherein step (d) is processed using a regression

analysis method.

7. (Original) The method of claim 1 wherein step (d) is processed using an image

analysis detection method.

8. (Original) The method of claim 1 wherein the data collected are representative of the

evolution of a stock option parameter other than the stock option's price.

- 3 -

9. **(Currently Amended)** A system for analyzing the characteristics of sub-time periods

of a time period over which a change of trend of a price evolution of a plurality of stock options

occurs, the system comprising:

- means for storing data representative of the price evolution of the plurality of stock

options,

- means for aggregating the data associated with each stock option and for creating for

each stock option a standard description of the stock option's price for each sub-time period,

- means for converting each standard description into a candlestick pattern being chosen

among a predetermined typology of a plurality of candlestick patterns,

- means for comparing the standard description of each stock option over a current sub-

time period to the standard description of the respective stock option over the previous sub-time

period, and allocating a comparison code, the comparison code being chosen among a

predetermined typology of a plurality of comparison codes,

- means for marking each sub-time period with a trend indicator using the standard

description of each stock option, and

- means for merging the output of the converting means, the output of the comparing

means and the output marking means, to generate a set of characteristics of the sub-time periods

for the plurality of stock options.

10. **(Original)** A system according to claim 9 wherein the means for generating the set

of characteristics further comprise means for operating an exploratory data analysis method.

- 4 -

11. **(Original)** A system according to claim 9 further comprising means for collecting

the data representative of the price evolution of the plurality of stock options at regular time

intervals over the time period.

12. **(Original)** The system according to claim 9 further comprising means for

simultaneously operating the converting means, the comparing means and the marking means.

13. **(Original)** The system according to claims 9 wherein the data collected are

representative of the evolution of a stock option parameter other than the stock option's price.

14. **(Currently Amended)** ~~In a data processing system comprising data storage means~~

~~for storing historical data representative of the price evolution of a plurality of stock options over~~

~~a time period, a computer program product comprising a program configured to perform a~~

~~method~~ A program storage device readable by machine, tangibly embodying a program of

instructions executable by the machine to perform method steps for automatically analyzing

characteristics of sub-time periods of the time period in which a change of trend of price

evolution of a plurality of stock options occurs, the method comprising the steps of:

    a.   for each sub-time period, aggregating data associated with each stock option by

creating a standard description of the stock option's price;

    b.   for each sub-time period, converting the standard description of each stock

option's price into a candlestick pattern chosen among a predetermined typology of a plurality of

candlestick patterns;

    c.   for each sub-time period and for each stock option, comparing the standard

- 5 -

description of the current sub-time period to the standard description of the previous sub-time

period, and allocating a comparison code, the comparison code being chosen among a

predetermined typology of a plurality of comparison codes;

     d.   using each standard description created in step (a) for marking each sub-time

period of each stock option with a trend indicator; and

     e.   applying an exploratory data analysis method on the results obtained on steps (b),

(c) and (d) for each stock option to determine a set of characteristics of the sub-time periods for

the plurality of stock options.